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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	2025 On 05-November-20			Bond Future	144.73	144.6209	144.7329	144.6209	3,388.00
21/10/2020	2025 On 04-February-21			Bond Future	144.68	144.5660	144.6775	144.5660	0.00
21/10/2020	2025 On 06-May-21			Bond Future	146.26	146.1517	146.2625	146.1517	0.00
21/10/2020	2025 On 05-August-21			Bond Future	146.36	146.2499	146.3613	146.2499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	2025 On 04-November-21			Bond Future	147.86	147.7497	147.8628	147.7497	0.00
21/10/2020	2029 On 05-November-20			Bond Future	100.90	100.6204	100.9021	100.6204	3,729.00
21/10/2020	2029 On 04-February-21			Bond Future	101.91	101.6311	101.9144	101.6311	1,206.00
21/10/2020	2029 On 06-May-21			Bond Future	101.89	101.6069	101.8920	101.6069	0.00
21/10/2020	2029 On 05-August-21			Bond Future	103.03	102.7386	103.0265	102.7386	0.00
21/10/2020	2029 On 04-November-21			Bond Future	102.93	102.6432	102.9344	102.6432	0.00
21/10/2020	2030 On 05-November-20			Bond Future	9.30	94.1312	9.3002	94.1312	89,414.00
21/10/2020	2030 On 05-November-20	9.99	Call	Bond Future	3947	4	3947	4	0.00
21/10/2020	2030 On 05-November-20	8.85	Call	Bond Future	149	0	149	0	3,000.00
21/10/2020	2030 On 05-November-20	9.61	Call	Bond Future	2102	2	2102	2	0.00
21/10/2020	2030 On 05-November-20	8.34	Call	Bond Future	4	0	4	0	1,000.00
21/10/2020	2030 On 05-November-20	9.04	Call	Bond Future	371	0	371	0	1,000.00
21/10/2020	2030 On 05-November-20	9.38	Call	Bond Future	1204	1	1204	1	0.00
21/10/2020	2030 On 05-November-20	8.73	Call	Bond Future	75	0	75	0	3,000.00
21/10/2020	2030 On 05-November-20	9.66	Call	Bond Future	2325	2	2325	2	0.00
21/10/2020	2030 On 05-November-20	9.60	Call	Bond Future	2058	2	2058	2	0.00
21/10/2020	2030 On 05-November-20	9.49	Call	Bond Future	1603	2	1603	2	0.00
21/10/2020	2030 On 05-November-20	9.39	Call	Bond Future	1238	1	1238	1	0.00
21/10/2020	2030 On 05-November-20	8.10	Call	Bond Future	1	0	1	0	3,000.00
21/10/2020	2030 On 05-November-20	10.06	Call	Bond Future	4310	4	4310	4	0.00
21/10/2020	2030 On 05-November-20	9.40	Call	Bond Future	1272	1	1272	1	0.00
21/10/2020	2030 On 05-November-20	9.65	Call	Bond Future	2280	2	2280	2	0.00
21/10/2020	2030 On 05-November-20	8.86	Call	Bond Future	157	0	157	0	14,160.00
21/10/2020	2030 On 05-November-20	9.86	Call	Bond Future	3285	3	3285	3	0.00
21/10/2020	2030 On 05-November-20	9.23	Call	Bond Future	760	1	760	1	3,000.00
21/10/2020	2030 On 05-November-20	10.47	Call	Bond Future	6459	6	6459	6	0.00
21/10/2020	2030 On 05-November-20	8.36	Call	Bond Future	5	0	5	0	14,160.00
21/10/2020	2030 On 05-November-20	8.53	Call	Bond Future	20	0	20	0	9,414.00
21/10/2020	2030 On 05-November-20	9.03	Call	Bond Future	355	0	355	0	9,414.00
21/10/2020	2030 On 05-November-20	10.37	Call	Bond Future	5935	6	5935	6	0.00
21/10/2020	2030 On 05-November-20	9.03	Put	Bond Future	1936	2	1936	2	0.00
21/10/2020	2030 On 05-November-20	8.86	Put	Bond Future	2751	3	2751	3	0.00
21/10/2020	2030 On 05-November-20	10.47	Put	Bond Future	5	0	5	0	3,000.00

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21/10/2020	2030 On 05-November-20	8.53	Put	Bond Future	4619	5	4619	5	0.00
21/10/2020	2030 On 05-November-20	9.65	Put	Bond Future	285	0	285	0	2,500.00
21/10/2020	2030 On 05-November-20	9.40	Put	Bond Future	698	1	698	1	0.00
21/10/2020	2030 On 05-November-20	9.49	Put	Bond Future	514	1	514	1	2,500.00
21/10/2020	2030 On 05-November-20	10.37	Put	Bond Future	9	0	9	0	2,000.00
21/10/2020	2030 On 05-November-20	8.73	Put	Bond Future	3452	4	3452	4	0.00
21/10/2020	2030 On 05-November-20	9.23	Put	Bond Future	1167	1	1167	1	0.00
21/10/2020	2030 On 05-November-20	9.38	Put	Bond Future	744	1	744	1	0.00
21/10/2020	2030 On 05-November-20	8.36	Put	Bond Future	5660	6	5660	6	0.00
21/10/2020	2030 On 05-November-20	9.86	Put	Bond Future	120	0	120	0	14,160.00
21/10/2020	2030 On 05-November-20	10.06	Put	Bond Future	48	0	48	0	1,000.00
21/10/2020	2030 On 05-November-20	9.66	Put	Bond Future	274	0	274	0	5,500.00
21/10/2020	2030 On 05-November-20	9.60	Put	Bond Future	345	0	345	0	3,000.00
21/10/2020	2030 On 05-November-20	9.99	Put	Bond Future	67	0	67	0	2,500.00
21/10/2020	2030 On 05-November-20	8.10	Put	Bond Future	7298	7	7298	7	0.00
21/10/2020	2030 On 05-November-20	9.39	Put	Bond Future	721	1	721	1	0.00
21/10/2020	2030 On 05-November-20	9.04	Put	Bond Future	1892	2	1892	2	0.00
21/10/2020	2030 On 05-November-20	9.61	Put	Bond Future	332	0	332	0	3,000.00
21/10/2020	2030 On 05-November-20	8.34	Put	Bond Future	5784	6	5784	6	0.00
21/10/2020	2030 On 05-November-20	8.85	Put	Bond Future	2803	3	2803	3	0.00
21/10/2020	2030 On 04-February-21			Bond Future	9.52	91.0494	9.5164	91.0494	4,400.00
21/10/2020	2030 On 04-February-21	8.20	Call	Bond Future	420	0	420	0	1,600.00
21/10/2020	2030 On 04-February-21	8.37	Call	Bond Future	561	1	561	1	1,000.00
21/10/2020	2030 On 04-February-21	9.17	Call	Bond Future	1840	2	1840	2	0.00
21/10/2020	2030 On 04-February-21	9.12	Call	Bond Future	1727	2	1727	2	1,000.00
21/10/2020	2030 On 04-February-21	8.36	Call	Bond Future	552	1	552	1	800.00
21/10/2020	2030 On 04-February-21	9.16	Call	Bond Future	1817	2	1817	2	0.00
21/10/2020	2030 On 04-February-21	9.20	Call	Bond Future	1909	2	1909	2	1,600.00
21/10/2020	2030 On 04-February-21	9.15	Call	Bond Future	1794	2	1794	2	0.00
21/10/2020	2030 On 04-February-21	8.86	Call	Bond Future	1212	1	1212	1	800.00
21/10/2020	2030 On 04-February-21	10.20	Call	Bond Future	5060	5	5060	5	0.00
21/10/2020	2030 On 04-February-21	10.20	Put	Bond Future	1340	1	1340	1	1,800.00
21/10/2020	2030 On 04-February-21	8.86	Put	Bond Future	4981	5	4981	5	0.00

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21/10/2020	2030 On 04-February-21	9.12	Put	Bond Future	3979	4	3979	4	0.00
21/10/2020	2030 On 04-February-21	8.36	Put	Bond Future	7327	7	7327	7	0.00
21/10/2020	2030 On 04-February-21	9.16	Put	Bond Future	3838	4	3838	4	0.00
21/10/2020	2030 On 04-February-21	9.15	Put	Bond Future	3873	4	3873	4	0.00
21/10/2020	2030 On 04-February-21	9.20	Put	Bond Future	3701	4	3701	4	0.00
21/10/2020	2030 On 04-February-21	8.20	Put	Bond Future	8184	8	8184	8	0.00
21/10/2020	2030 On 04-February-21	9.17	Put	Bond Future	3803	4	3803	4	0.00
21/10/2020	2030 On 04-February-21	8.37	Put	Bond Future	7275	7	7275	7	0.00
21/10/2020	2030 On 06-May-21			Bond Future	9.73	92.0274	9.7324	92.0274	0.00
21/10/2020	2030 On 06-May-21	10.74	Call	Bond Future	6778	7	6778	7	0.00
21/10/2020	2030 On 06-May-21	9.15	Call	Bond Future	1972	2	1972	2	0.00
21/10/2020	2030 On 06-May-21	11.69	Call	Bond Future	10386	10	10386	10	0.00
21/10/2020	2030 On 06-May-21	7.97	Call	Bond Future	473	0	473	0	700.00
21/10/2020	2030 On 06-May-21	10.04	Call	Bond Future	4297	4	4297	4	0.00
21/10/2020	2030 On 06-May-21	9.92	Call	Bond Future	3926	4	3926	4	0.00
21/10/2020	2030 On 06-May-21	11.70	Call	Bond Future	10426	10	10426	10	0.00
21/10/2020	2030 On 06-May-21	9.22	Call	Bond Future	2119	2	2119	2	0.00
21/10/2020	2030 On 06-May-21	11.71	Call	Bond Future	10466	10	10466	10	0.00
21/10/2020	2030 On 06-May-21	11.71	Put	Bond Future	550	1	550	1	0.00
21/10/2020	2030 On 06-May-21	9.22	Put	Bond Future	4946	5	4946	5	700.00
21/10/2020	2030 On 06-May-21	7.97	Put	Bond Future	10694	11	10694	11	0.00
21/10/2020	2030 On 06-May-21	9.92	Put	Bond Future	2918	3	2918	3	700.00
21/10/2020	2030 On 06-May-21	11.69	Put	Bond Future	563	1	563	1	0.00
21/10/2020	2030 On 06-May-21	9.15	Put	Bond Future	5194	5	5194	5	0.00
21/10/2020	2030 On 06-May-21	11.70	Put	Bond Future	556	1	556	1	0.00
21/10/2020	2030 On 06-May-21	10.04	Put	Bond Future	2652	3	2652	3	0.00
21/10/2020	2030 On 06-May-21	10.74	Put	Bond Future	1536	2	1536	2	0.00
21/10/2020	2030 On 05-August-21			Bond Future	9.97	89.0255	9.9674	89.0255	0.00
21/10/2020	2030 On 05-August-21	12.10	Call	Bond Future	10768	11	10768	11	0.00
21/10/2020	2030 On 05-August-21	10.41	Call	Bond Future	4661	5	4661	5	0.00
21/10/2020	2030 On 05-August-21	9.45	Call	Bond Future	2089	2	2089	2	600.00
21/10/2020	2030 On 05-August-21	10.42	Call	Bond Future	4693	5	4693	5	0.00
21/10/2020	2030 On 05-August-21	8.95	Call	Bond Future	1187	1	1187	1	600.00

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21/10/2020	2030 On 05-August-21	10.43	Call	Bond Future	4725	5	4725	5	0.00
21/10/2020	2030 On 05-August-21	10.43	Put	Bond Future	2353	2	2353	2	0.00
21/10/2020	2030 On 05-August-21	9.45	Put	Bond Future	4844	5	4844	5	0.00
21/10/2020	2030 On 05-August-21	8.95	Put	Bond Future	6708	7	6708	7	0.00
21/10/2020	2030 On 05-August-21	10.41	Put	Bond Future	2389	2	2389	2	0.00
21/10/2020	2030 On 05-August-21	12.10	Put	Bond Future	488	1	488	1	600.00
21/10/2020	2030 On 05-August-21	10.42	Put	Bond Future	2371	2	2371	2	0.00
21/10/2020	2030 On 04-November-21			Bond Future	10.21	89.9166	10.2139	89.9166	0.00
21/10/2020	2030 On 04-November-21	10.61	Call	Bond Future	1967	2	1967	2	0.00
21/10/2020	2030 On 04-November-21	10.59	Call	Bond Future	1869	2	1869	2	0.00
21/10/2020	2030 On 04-November-21	10.60	Call	Bond Future	1918	2	1918	2	0.00
21/10/2020	2030 On 04-November-21	10.59	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2030 On 04-November-21	10.61	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2030 On 04-November-21	10.60	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2032 On 05-November-20			Bond Future	10.36	86.7771	10.3583	86.7771	121,103.00
21/10/2020	2032 On 05-November-20	9.76	Call	Bond Future	93	0	93	0	0.00
21/10/2020	2032 On 05-November-20	11.08	Call	Bond Future	4240	4	4240	4	0.00
21/10/2020	2032 On 05-November-20	10.99	Call	Bond Future	3775	4	3775	4	0.00
21/10/2020	2032 On 05-November-20	9.77	Call	Bond Future	98	0	98	0	0.00
21/10/2020	2032 On 05-November-20	9.11	Call	Bond Future	1	0	1	0	3,000.00
21/10/2020	2032 On 05-November-20	9.61	Call	Bond Future	40	0	40	0	3,000.00
21/10/2020	2032 On 05-November-20	9.44	Call	Bond Future	13	0	13	0	1,000.00
21/10/2020	2032 On 05-November-20	8.94	Call	Bond Future	0	0	0	0	1,000.00
21/10/2020	2032 On 05-November-20	9.75	Call	Bond Future	88	0	88	0	0.00
21/10/2020	2032 On 05-November-20	9.75	Put	Bond Future	3817	4	3817	4	0.00
21/10/2020	2032 On 05-November-20	9.11	Put	Bond Future	7895	8	7895	8	0.00
21/10/2020	2032 On 05-November-20	8.94	Put	Bond Future	9044	9	9044	9	0.00
21/10/2020	2032 On 05-November-20	11.08	Put	Bond Future	86	0	86	0	1,000.00
21/10/2020	2032 On 05-November-20	9.44	Put	Bond Future	5727	6	5727	6	0.00
21/10/2020	2032 On 05-November-20	9.77	Put	Bond Future	3701	4	3701	4	0.00
21/10/2020	2032 On 05-November-20	9.61	Put	Bond Future	4658	5	4658	5	0.00
21/10/2020	2032 On 05-November-20	9.76	Put	Bond Future	3759	4	3759	4	0.00
21/10/2020	2032 On 05-November-20	10.99	Put	Bond Future	124	0	124	0	3,000.00

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21/10/2020	2032 On 04-February-21			Bond Future	10.59	87.6272	10.5938	87.6272	2,500.00
21/10/2020	2032 On 04-February-21	8.79	Call	Bond Future	254	0	254	0	800.00
21/10/2020	2032 On 04-February-21	9.61	Call	Bond Future	938	1	938	1	0.00
21/10/2020	2032 On 04-February-21	9.63	Call	Bond Future	964	1	964	1	0.00
21/10/2020	2032 On 04-February-21	9.29	Call	Bond Future	588	1	588	1	800.00
21/10/2020	2032 On 04-February-21	10.82	Call	Bond Future	3780	4	3780	4	0.00
21/10/2020	2032 On 04-February-21	9.62	Call	Bond Future	951	1	951	1	0.00
21/10/2020	2032 On 04-February-21	9.62	Put	Bond Future	6830	7	6830	7	0.00
21/10/2020	2032 On 04-February-21	9.63	Put	Bond Future	6780	7	6780	7	0.00
21/10/2020	2032 On 04-February-21	9.29	Put	Bond Future	8584	9	8584	9	0.00
21/10/2020	2032 On 04-February-21	10.82	Put	Bond Future	2489	3	2489	3	800.00
21/10/2020	2032 On 04-February-21	9.61	Put	Bond Future	6880	7	6880	7	0.00
21/10/2020	2032 On 04-February-21	8.79	Put	Bond Future	11588	12	11588	12	0.00
21/10/2020	2032 On 06-May-21			Bond Future	10.83	84.4226	10.8279	84.4226	0.00
21/10/2020	2032 On 06-May-21	10.33	Call	Bond Future	2586	2	2586	2	736.00
21/10/2020	2032 On 06-May-21	12.11	Call	Bond Future	8275	8	8275	8	0.00
21/10/2020	2032 On 06-May-21	12.57	Call	Bond Future	9990	10	9990	10	0.00
21/10/2020	2032 On 06-May-21	12.12	Call	Bond Future	8311	8	8311	8	0.00
21/10/2020	2032 On 06-May-21	12.10	Call	Bond Future	8239	8	8239	8	0.00
21/10/2020	2032 On 06-May-21	12.10	Put	Bond Future	1528	2	1528	2	0.00
21/10/2020	2032 On 06-May-21	12.12	Put	Bond Future	1501	2	1501	2	0.00
21/10/2020	2032 On 06-May-21	12.11	Put	Bond Future	1514	2	1514	2	0.00
21/10/2020	2032 On 06-May-21	12.57	Put	Bond Future	988	1	988	1	736.00
21/10/2020	2032 On 06-May-21	10.33	Put	Bond Future	5431	6	5431	6	0.00
21/10/2020	2032 On 05-August-21			Bond Future	11.07	85.3434	11.0749	85.3434	0.00
21/10/2020	2032 On 05-August-21	11.36	Call	Bond Future	4670	5	4670	5	0.00
21/10/2020	2032 On 05-August-21	11.35	Call	Bond Future	4639	5	4639	5	0.00
21/10/2020	2032 On 05-August-21	11.37	Call	Bond Future	4702	5	4702	5	0.00
21/10/2020	2032 On 05-August-21	11.35	Put	Bond Future	3169	3	3169	3	0.00
21/10/2020	2032 On 05-August-21	11.36	Put	Bond Future	3148	3	3148	3	0.00
21/10/2020	2032 On 05-August-21	11.37	Put	Bond Future	3127	3	3127	3	0.00
21/10/2020	2032 On 04-November-21			Bond Future	11.34	82.0546	11.3426	82.0546	0.00
21/10/2020	2032 On 04-November-21	11.69	Call	Bond Future	1789	2	1789	2	0.00

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21/10/2020	2032 On 04-November-21	11.71	Call	Bond Future	1890	2	1890	2	0.00
21/10/2020	2032 On 04-November-21	11.70	Call	Bond Future	1840	2	1840	2	0.00
21/10/2020	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2033 On 05-November-20			Bond Future	94.37	94.2003	94.3748	94.2003	9,139.00
21/10/2020	2033 On 04-February-21			Bond Future	95.32	95.1465	95.3216	95.1465	0.00
21/10/2020	2033 On 06-May-21			Bond Future	95.15	94.9749	95.1507	94.9749	0.00
21/10/2020	2033 On 05-August-21			Bond Future	96.21	96.0329	96.2102	96.0329	0.00
21/10/2020	2033 On 04-November-21			Bond Future	95.97	95.7945	95.9740	95.7945	0.00
21/10/2020	2037 On 05-November-20			Bond Future	11.43	80.6251	11.4347	80.6251	136,681.00
21/10/2020	2037 On 05-November-20	10.19	Call	Bond Future	3	0	3	0	0.00
21/10/2020	2037 On 05-November-20	10.17	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2037 On 05-November-20	10.18	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2037 On 05-November-20	10.17	Put	Bond Future	8309	9	8309	9	0.00
21/10/2020	2037 On 05-November-20	10.19	Put	Bond Future	8168	8	8168	8	0.00
21/10/2020	2037 On 05-November-20	10.18	Put	Bond Future	8238	9	8238	9	0.00
21/10/2020	2037 On 04-February-21			Bond Future	11.68	77.1608	11.6792	77.1608	0.00
21/10/2020	2037 On 04-February-21	11.97	Call	Bond Future	4382	4	4382	4	300.00
21/10/2020	2037 On 04-February-21	9.65	Call	Bond Future	245	0	245	0	72.00
21/10/2020	2037 On 04-February-21	13.73	Call	Bond Future	11220	11	11220	11	0.00
21/10/2020	2037 On 04-February-21	10.85	Call	Bond Future	1421	1	1421	1	0.00
21/10/2020	2037 On 04-February-21	10.35	Call	Bond Future	738	1	738	1	0.00
21/10/2020	2037 On 04-February-21	10.27	Call	Bond Future	659	1	659	1	0.00
21/10/2020	2037 On 04-February-21	11.90	Call	Bond Future	4150	4	4150	4	0.00
21/10/2020	2037 On 04-February-21	10.28	Call	Bond Future	668	1	668	1	0.00
21/10/2020	2037 On 04-February-21	10.48	Call	Bond Future	882	1	882	1	240.00
21/10/2020	2037 On 04-February-21	10.29	Call	Bond Future	678	1	678	1	0.00
21/10/2020	2037 On 04-February-21	10.29	Put	Bond Future	9566	10	9566	10	0.00
21/10/2020	2037 On 04-February-21	11.90	Put	Bond Future	2867	3	2867	3	240.00
21/10/2020	2037 On 04-February-21	10.48	Put	Bond Future	8465	9	8465	9	0.00
21/10/2020	2037 On 04-February-21	10.27	Put	Bond Future	9686	10	9686	10	0.00
21/10/2020	2037 On 04-February-21	13.73	Put	Bond Future	474	1	474	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	2037 On 04-February-21	10.85	Put	Bond Future	6548	7	6548	7	72.00
21/10/2020	2037 On 04-February-21	10.35	Put	Bond Future	9211	9	9211	9	72.00
21/10/2020	2037 On 04-February-21	10.28	Put	Bond Future	9626	10	9626	10	0.00
21/10/2020	2037 On 04-February-21	9.65	Put	Bond Future	13754	14	13754	14	0.00
21/10/2020	2037 On 04-February-21	11.97	Put	Bond Future	2699	3	2699	3	0.00
21/10/2020	2037 On 06-May-21			Bond Future	11.92	77.9899	11.9230	77.9899	0.00
21/10/2020	2037 On 06-May-21	12.42	Call	Bond Future	5884	6	5884	6	0.00
21/10/2020	2037 On 06-May-21	12.43	Call	Bond Future	5918	6	5918	6	0.00
21/10/2020	2037 On 06-May-21	12.44	Call	Bond Future	5952	6	5952	6	0.00
21/10/2020	2037 On 06-May-21	12.43	Put	Bond Future	3109	3	3109	3	0.00
21/10/2020	2037 On 06-May-21	12.44	Put	Bond Future	3089	3	3089	3	0.00
21/10/2020	2037 On 06-May-21	12.42	Put	Bond Future	3129	3	3129	3	0.00
21/10/2020	2037 On 05-August-21			Bond Future	12.19	74.5848	12.1857	74.5848	0.00
21/10/2020	2037 On 05-August-21	12.26	Call	Bond Future	4428	4	4428	4	0.00
21/10/2020	2037 On 05-August-21	12.27	Call	Bond Future	4457	4	4457	4	0.00
21/10/2020	2037 On 05-August-21	12.28	Call	Bond Future	4487	4	4487	4	0.00
21/10/2020	2037 On 05-August-21	12.26	Put	Bond Future	4020	4	4020	4	0.00
21/10/2020	2037 On 05-August-21	12.28	Put	Bond Future	3969	4	3969	4	0.00
21/10/2020	2037 On 05-August-21	12.27	Put	Bond Future	3995	4	3995	4	0.00
21/10/2020	2037 On 04-November-21			Bond Future	12.45	75.3310	12.4530	75.3310	0.00
21/10/2020	2037 On 04-November-21	12.82	Call	Bond Future	1918	2	1918	2	0.00
21/10/2020	2037 On 04-November-21	12.83	Call	Bond Future	1970	2	1970	2	0.00
21/10/2020	2037 On 04-November-21	12.81	Call	Bond Future	1867	2	1867	2	0.00
21/10/2020	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2038 On 05-November-20			Bond Future	105.68	105.7536	105.6833	105.7536	9,452.00
21/10/2020	2038 On 04-February-21			Bond Future	105.05	105.1199	105.0476	105.1199	1,685.00
21/10/2020	2038 On 06-May-21			Bond Future	106.20	106.2732	106.1986	106.2732	0.00
21/10/2020	2038 On 05-August-21			Bond Future	105.66	105.7362	105.6604	105.7362	0.00
21/10/2020	2038 On 04-November-21			Bond Future	106.74	106.8203	106.7442	106.8203	0.00
21/10/2020	2040 On 05-November-20			Bond Future	11.59	82.2790	11.5894	82.2790	75,000.00
21/10/2020	2040 On 05-November-20	9.73	Call	Bond Future	0	0	0	0	2,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	2040 On 05-November-20	10.23	Call	Bond Future	1	0	1	0	2,000.00
21/10/2020	2040 On 05-November-20	9.50	Call	Bond Future	0	0	0	0	2,000.00
21/10/2020	2040 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	2,380.00
21/10/2020	2040 On 05-November-20	10.30	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2040 On 05-November-20	10.32	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2040 On 05-November-20	11.50	Call	Bond Future	987	1	987	1	0.00
21/10/2020	2040 On 05-November-20	10.31	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2040 On 05-November-20	11.00	Call	Bond Future	141	0	141	0	2,380.00
21/10/2020	2040 On 05-November-20	11.70	Call	Bond Future	1648	1	1648	1	0.00
21/10/2020	2040 On 05-November-20	9.50	Put	Bond Future	15407	16	15407	16	0.00
21/10/2020	2040 On 05-November-20	10.00	Put	Bond Future	11317	12	11317	12	0.00
21/10/2020	2040 On 05-November-20	10.32	Put	Bond Future	8844	9	8844	9	0.00
21/10/2020	2040 On 05-November-20	11.50	Put	Bond Future	1563	2	1563	2	2,000.00
21/10/2020	2040 On 05-November-20	10.31	Put	Bond Future	8919	9	8919	9	0.00
21/10/2020	2040 On 05-November-20	11.00	Put	Bond Future	4062	4	4062	4	0.00
21/10/2020	2040 On 05-November-20	11.70	Put	Bond Future	945	1	945	1	2,000.00
21/10/2020	2040 On 05-November-20	10.23	Put	Bond Future	9528	10	9528	10	0.00
21/10/2020	2040 On 05-November-20	10.30	Put	Bond Future	8995	9	8995	9	0.00
21/10/2020	2040 On 05-November-20	9.73	Put	Bond Future	13491	14	13491	14	0.00
21/10/2020	2040 On 04-February-21			Bond Future	11.83	78.5807	11.8316	78.5807	5,173.00
21/10/2020	2040 On 04-February-21	10.07	Call	Bond Future	378	0	378	0	800.00
21/10/2020	2040 On 04-February-21	11.74	Call	Bond Future	3317	3	3317	3	0.00
21/10/2020	2040 On 04-February-21	10.41	Call	Bond Future	647	1	647	1	0.00
21/10/2020	2040 On 04-February-21	9.49	Call	Bond Future	129	0	129	0	500.00
21/10/2020	2040 On 04-February-21	10.40	Call	Bond Future	637	1	637	1	0.00
21/10/2020	2040 On 04-February-21	10.24	Call	Bond Future	498	0	498	0	500.00
21/10/2020	2040 On 04-February-21	11.57	Call	Bond Future	2811	3	2811	3	0.00
21/10/2020	2040 On 04-February-21	9.57	Call	Bond Future	152	0	152	0	800.00
21/10/2020	2040 On 04-February-21	10.42	Call	Bond Future	657	1	657	1	0.00
21/10/2020	2040 On 04-February-21	9.49	Put	Bond Future	17086	17	17086	17	0.00
21/10/2020	2040 On 04-February-21	11.57	Put	Bond Future	4457	5	4457	5	500.00
21/10/2020	2040 On 04-February-21	10.40	Put	Bond Future	10373	11	10373	11	0.00
21/10/2020	2040 On 04-February-21	10.24	Put	Bond Future	11440	12	11440	12	0.00

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21/10/2020	2040 On 04-February-21	9.57	Put	Bond Future	16438	17	16438	17	0.00
21/10/2020	2040 On 04-February-21	10.07	Put	Bond Future	12630	13	12630	13	0.00
21/10/2020	2040 On 04-February-21	10.42	Put	Bond Future	10243	11	10243	11	0.00
21/10/2020	2040 On 04-February-21	10.41	Put	Bond Future	10308	11	10308	11	0.00
21/10/2020	2040 On 04-February-21	11.74	Put	Bond Future	3887	4	3887	4	800.00
21/10/2020	2040 On 06-May-21			Bond Future	12.07	79.4251	12.0729	79.4251	0.00
21/10/2020	2040 On 06-May-21	12.43	Call	Bond Future	5679	5	5679	5	0.00
21/10/2020	2040 On 06-May-21	12.42	Call	Bond Future	5645	5	5645	5	0.00
21/10/2020	2040 On 06-May-21	12.44	Call	Bond Future	5713	5	5713	5	0.00
21/10/2020	2040 On 06-May-21	12.42	Put	Bond Future	3611	4	3611	4	0.00
21/10/2020	2040 On 06-May-21	12.43	Put	Bond Future	3587	4	3587	4	0.00
21/10/2020	2040 On 06-May-21	12.44	Put	Bond Future	3564	4	3564	4	0.00
21/10/2020	2040 On 05-August-21			Bond Future	12.33	75.7855	12.3330	75.7855	0.00
21/10/2020	2040 On 05-August-21	14.80	Call	Bond Future	13060	13	13060	13	0.00
21/10/2020	2040 On 05-August-21	11.55	Call	Bond Future	2313	2	2313	2	900.00
21/10/2020	2040 On 05-August-21	12.47	Call	Bond Future	4801	5	4801	5	0.00
21/10/2020	2040 On 05-August-21	12.49	Call	Bond Future	4863	5	4863	5	0.00
21/10/2020	2040 On 05-August-21	11.05	Call	Bond Future	1457	1	1457	1	900.00
21/10/2020	2040 On 05-August-21	12.48	Call	Bond Future	4832	5	4832	5	0.00
21/10/2020	2040 On 05-August-21	12.49	Put	Bond Future	3963	4	3963	4	0.00
21/10/2020	2040 On 05-August-21	12.48	Put	Bond Future	3989	4	3989	4	0.00
21/10/2020	2040 On 05-August-21	11.05	Put	Bond Future	9512	10	9512	10	0.00
21/10/2020	2040 On 05-August-21	14.80	Put	Bond Future	736	1	736	1	900.00
21/10/2020	2040 On 05-August-21	12.47	Put	Bond Future	4015	4	4015	4	0.00
21/10/2020	2040 On 05-August-21	11.55	Put	Bond Future	7072	7	7072	7	0.00
21/10/2020	2040 On 04-November-21			Bond Future	12.60	76.5435	12.5971	76.5435	0.00
21/10/2020	2040 On 04-November-21	12.91	Call	Bond Future	1716	1	1716	1	0.00
21/10/2020	2040 On 04-November-21	12.90	Call	Bond Future	1662	1	1662	1	0.00
21/10/2020	2040 On 04-November-21	12.89	Call	Bond Future	1608	1	1608	1	0.00
21/10/2020	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2044 On 05-November-20			Bond Future	11.65	78.9397	11.6482	78.9397	47,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	2044 On 05-November-20	10.34	Call	Bond Future	1	0	1	0	0.00
21/10/2020	2044 On 05-November-20	9.72	Call	Bond Future	0	0	0	0	1,815.00
21/10/2020	2044 On 05-November-20	9.96	Call	Bond Future	0	0	0	0	0.00
21/10/2020	2044 On 05-November-20	11.38	Call	Bond Future	566	0	566	0	0.00
21/10/2020	2044 On 05-November-20	10.36	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2044 On 05-November-20	11.43	Call	Bond Future	671	1	671	1	0.00
21/10/2020	2044 On 05-November-20	9.97	Call	Bond Future	0	0	0	0	300.00
21/10/2020	2044 On 05-November-20	11.06	Call	Bond Future	147	0	147	0	0.00
21/10/2020	2044 On 05-November-20	9.29	Call	Bond Future	0	0	0	0	300.00
21/10/2020	2044 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	525.00
21/10/2020	2044 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	1,815.00
21/10/2020	2044 On 05-November-20	10.35	Call	Bond Future	2	0	2	0	0.00
21/10/2020	2044 On 05-November-20	9.34	Call	Bond Future	0	0	0	0	525.00
21/10/2020	2044 On 05-November-20	11.17	Call	Bond Future	246	0	246	0	0.00
21/10/2020	2044 On 05-November-20	8.87	Call	Bond Future	0	0	0	0	1,815.00
21/10/2020	2044 On 05-November-20	10.02	Put	Bond Future	11724	12	11724	12	0.00
21/10/2020	2044 On 05-November-20	10.35	Put	Bond Future	9116	9	9116	9	0.00
21/10/2020	2044 On 05-November-20	9.34	Put	Bond Future	17533	18	17533	18	0.00
21/10/2020	2044 On 05-November-20	10.04	Put	Bond Future	11562	12	11562	12	0.00
21/10/2020	2044 On 05-November-20	11.17	Put	Bond Future	3404	4	3404	4	1,815.00
21/10/2020	2044 On 05-November-20	11.43	Put	Bond Future	2085	2	2085	2	1,815.00
21/10/2020	2044 On 05-November-20	8.87	Put	Bond Future	21921	22	21921	22	0.00
21/10/2020	2044 On 05-November-20	10.36	Put	Bond Future	9039	9	9039	9	0.00
21/10/2020	2044 On 05-November-20	9.29	Put	Bond Future	17985	18	17985	18	0.00
21/10/2020	2044 On 05-November-20	9.96	Put	Bond Future	12213	13	12213	13	0.00
21/10/2020	2044 On 05-November-20	9.72	Put	Bond Future	14213	15	14213	15	0.00
21/10/2020	2044 On 05-November-20	11.06	Put	Bond Future	4063	4	4063	4	525.00
21/10/2020	2044 On 05-November-20	11.38	Put	Bond Future	2310	3	2310	3	300.00
21/10/2020	2044 On 05-November-20	9.97	Put	Bond Future	12131	13	12131	13	0.00
21/10/2020	2044 On 05-November-20	10.34	Put	Bond Future	9193	10	9193	10	0.00
21/10/2020	2044 On 04-February-21			Bond Future	11.88	75.3338	11.8829	75.3338	0.00
21/10/2020	2044 On 04-February-21	10.35	Call	Bond Future	546	1	546	1	0.00
21/10/2020	2044 On 04-February-21	10.37	Call	Bond Future	563	1	563	1	0.00

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21/10/2020	2044 On 04-February-21	10.04	Call	Bond Future	327	0	327	0	0.00
21/10/2020	2044 On 04-February-21	10.84	Call	Bond Future	1102	1	1102	1	0.00
21/10/2020	2044 On 04-February-21	10.29	Call	Bond Future	497	0	497	0	0.00
21/10/2020	2044 On 04-February-21	9.66	Call	Bond Future	161	0	161	0	265.00
21/10/2020	2044 On 04-February-21	10.36	Call	Bond Future	555	1	555	1	0.00
21/10/2020	2044 On 04-February-21	10.29	Put	Bond Future	11530	12	11530	12	265.00
21/10/2020	2044 On 04-February-21	9.66	Put	Bond Future	16326	17	16326	17	0.00
21/10/2020	2044 On 04-February-21	10.84	Put	Bond Future	8034	8	8034	8	265.00
21/10/2020	2044 On 04-February-21	10.36	Put	Bond Future	11047	11	11047	11	0.00
21/10/2020	2044 On 04-February-21	10.35	Put	Bond Future	11116	11	11116	11	0.00
21/10/2020	2044 On 04-February-21	10.04	Put	Bond Future	13339	14	13339	14	0.00
21/10/2020	2044 On 04-February-21	10.37	Put	Bond Future	10979	11	10979	11	0.00
21/10/2020	2044 On 06-May-21			Bond Future	12.12	76.1434	12.1167	76.1434	0.00
21/10/2020	2044 On 06-May-21	12.45	Call	Bond Future	5594	5	5594	5	0.00
21/10/2020	2044 On 06-May-21	12.44	Call	Bond Future	5561	5	5561	5	0.00
21/10/2020	2044 On 06-May-21	12.50	Call	Bond Future	5760	6	5760	6	0.00
21/10/2020	2044 On 06-May-21	12.43	Call	Bond Future	5528	5	5528	5	0.00
21/10/2020	2044 On 06-May-21	11.35	Call	Bond Future	2446	2	2446	2	3,100.00
21/10/2020	2044 On 06-May-21	11.90	Call	Bond Future	3889	4	3889	4	0.00
21/10/2020	2044 On 06-May-21	11.90	Put	Bond Future	5200	5	5200	5	3,100.00
21/10/2020	2044 On 06-May-21	11.35	Put	Bond Future	7272	7	7272	7	0.00
21/10/2020	2044 On 06-May-21	12.44	Put	Bond Future	3675	4	3675	4	0.00
21/10/2020	2044 On 06-May-21	12.50	Put	Bond Future	3534	4	3534	4	3,100.00
21/10/2020	2044 On 06-May-21	12.43	Put	Bond Future	3700	4	3700	4	0.00
21/10/2020	2044 On 06-May-21	12.45	Put	Bond Future	3652	4	3652	4	0.00
21/10/2020	2044 On 05-August-21			Bond Future	12.37	72.5931	12.3685	72.5931	0.00
21/10/2020	2044 On 05-August-21	12.60	Call	Bond Future	5092	5	5092	5	0.00
21/10/2020	2044 On 05-August-21	12.61	Call	Bond Future	5124	5	5124	5	0.00
21/10/2020	2044 On 05-August-21	12.59	Call	Bond Future	5061	5	5061	5	0.00
21/10/2020	2044 On 05-August-21	12.59	Put	Bond Future	3806	4	3806	4	0.00
21/10/2020	2044 On 05-August-21	12.60	Put	Bond Future	3781	4	3781	4	0.00
21/10/2020	2044 On 05-August-21	12.61	Put	Bond Future	3757	4	3757	4	0.00
21/10/2020	2044 On 04-November-21			Bond Future	12.62	73.3192	12.6238	73.3192	0.00

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21/10/2020	2044 On 04-November-21	12.89	Call	Bond Future	1452	1	1452	1	0.00
21/10/2020	2044 On 04-November-21	12.91	Call	Bond Future	1559	1	1559	1	0.00
21/10/2020	2044 On 04-November-21	12.90	Call	Bond Future	1506	1	1506	1	0.00
21/10/2020	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
21/10/2020	2046 On 05-November-20			Bond Future	93.88	94.2319	93.8835	94.2319	12,336.00
21/10/2020	2046 On 04-February-21			Bond Future	94.83	95.1783	94.8254	95.1783	3,975.00
21/10/2020	2046 On 06-May-21			Bond Future	94.07	94.4331	94.0749	94.4331	0.00
21/10/2020	2046 On 05-August-21			Bond Future	95.12	95.4850	95.1226	95.4850	0.00
21/10/2020	2046 On 04-November-21			Bond Future	94.29	94.6585	94.2926	94.6585	0.00
21/10/2020	2050 On 05-November-20			Bond Future	95.94	95.9826	95.9365	95.9826	11,373.00
21/10/2020	2050 On 04-February-21			Bond Future	95.01	95.0578	95.0100	95.0578	2,590.00
21/10/2020	2050 On 06-May-21			Bond Future	96.05	96.1007	96.0511	96.1007	0.00
21/10/2020	2050 On 05-August-21			Bond Future	95.19	95.2445	95.1939	95.2445	0.00
21/10/2020	2050 On 04-November-21			Bond Future	96.17	96.2209	96.1703	96.2209	0.00
21/10/2020	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	AL37 On 05-November-20			Index Future	765.95	765.3620	765.9460	765.3620	0.00
21/10/2020	AL37 On 04-February-21			Index Future	773.44	772.8530	773.4400	772.8530	0.00
21/10/2020	AL37 On 06-May-21			Index Future	781.72	781.1320	781.7220	781.1320	0.00
21/10/2020	AL37 On 05-August-21			Index Future	790.15	789.5520	790.1470	789.5520	0.00
21/10/2020	AL37 On 04-November-21			Index Future	789.43	789.4300	789.4300	789.4300	0.00
21/10/2020	AL7T On 05-November-20			Index Future	822.14	820.7980	822.1390	820.7980	0.00
21/10/2020	AL7T On 04-February-21			Index Future	830.18	828.8320	830.1830	828.8320	0.00
21/10/2020	AL7T On 06-May-21			Index Future	839.07	837.7100	839.0720	837.7100	0.00
21/10/2020	AL7T On 05-August-21			Index Future	848.12	846.7410	848.1150	846.7410	0.00
21/10/2020	AL7T On 04-November-21			Index Future	839.55	839.5500	839.5500	839.5500	0.00
21/10/2020	ALBI On 05-November-20			Index Future	719.93	718.3830	719.9340	718.3830	226.00
21/10/2020	ALBI On 04-February-21			Index Future	726.98	725.4150	726.9780	725.4150	0.00
21/10/2020	ALBI On 06-May-21			Index Future	734.76	733.1850	734.7620	733.1850	0.00
21/10/2020	ALBI On 05-August-21			Index Future	742.68	741.0890	742.6810	741.0890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	ALBI On 04-November-21			Index Future	737.26	737.2600	737.2600	737.2600	0.00
21/10/2020	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2020	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2020	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	ES33 On 05-November-20			Bond Future	11.91	72.3064	11.9060	72.3064	350.00
21/10/2020	ES33 On 04-February-21			Bond Future	12.19	73.0147	12.1913	73.0147	0.00
21/10/2020	ES33 On 06-May-21			Bond Future	12.47	70.0235	12.4715	70.0235	0.00
21/10/2020	ES33 On 05-August-21			Bond Future	12.77	70.7872	12.7681	70.7872	0.00
21/10/2020	ES33 On 04-November-21			Bond Future	13.09	67.7227	13.0870	67.7227	0.00
21/10/2020	ES42 On 05-November-20			Bond Future	12.44	70.7758	12.4438	70.7758	4,789.00
21/10/2020	ES42 On 04-February-21			Bond Future	12.72	71.4691	12.7153	71.4691	0.00
21/10/2020	ES42 On 06-May-21			Bond Future	12.99	67.9776	12.9930	67.9776	0.00
21/10/2020	ES42 On 05-August-21			Bond Future	13.28	68.7194	13.2791	68.7194	0.00
21/10/2020	ES42 On 04-November-21			Bond Future	13.59	65.1504	13.5892	65.1504	0.00
21/10/2020	GOVI On 05-November-20			GOVI	711.11	709.5710	711.1050	709.5710	576.00
21/10/2020	GOVI On 05-November-20	737.83	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 05-November-20	737.84	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 05-November-20	737.85	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 05-November-20	737.85	Put	GOVI	267450	28	267450	28	0.00
21/10/2020	GOVI On 05-November-20	737.83	Put	GOVI	267250	28	267250	28	0.00
21/10/2020	GOVI On 05-November-20	737.84	Put	GOVI	267350	28	267350	28	0.00
21/10/2020	GOVI On 04-February-21			GOVI	718.06	716.5160	718.0630	716.5160	432.00
21/10/2020	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-February-21	750.94	Put	GOVI	328770	34	328770	34	0.00
21/10/2020	GOVI On 04-February-21	750.95	Put	GOVI	328870	34	328870	34	0.00
21/10/2020	GOVI On 04-February-21	750.96	Put	GOVI	328970	34	328970	34	0.00
21/10/2020	GOVI On 06-May-21			GOVI	725.75	724.1910	725.7510	724.1910	0.00
21/10/2020	GOVI On 06-May-21	678.67	Call	GOVI	470810	46	470810	46	0.00
21/10/2020	GOVI On 06-May-21	678.69	Call	GOVI	470610	46	470610	46	0.00
21/10/2020	GOVI On 06-May-21	678.68	Call	GOVI	470710	46	470710	46	0.00
21/10/2020	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 05-August-21			GOVI	733.57	731.9980	733.5740	731.9980	0.00
21/10/2020	GOVI On 05-August-21	719.15	Call	GOVI	144240	13	144240	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	GOVI On 05-August-21	719.14	Call	GOVI	144340	13	144340	13	0.00
21/10/2020	GOVI On 05-August-21	719.13	Call	GOVI	144440	13	144440	13	0.00
21/10/2020	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-November-21			GOVI	728.41	728.4100	728.4100	728.4100	0.00
21/10/2020	GOVI On 04-November-21	728.40	Call	GOVI	100	0	100	0	0.00
21/10/2020	GOVI On 04-November-21	728.41	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-November-21	728.42	Call	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-November-21	728.42	Put	GOVI	100	0	100	0	0.00
21/10/2020	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
21/10/2020	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
21/10/2020	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2020	IGOV On 05-November-20			Index Future	257.78	257.8530	257.7770	257.8530	1,010.00
21/10/2020	IGOV On 04-February-21			Index Future	260.36	260.4410	260.3640	260.4410	0.00
21/10/2020	IGOV On 06-May-21			Index Future	263.22	263.2950	263.2150	263.2950	0.00
21/10/2020	IGOV On 05-August-21			Index Future	266.11	266.1960	266.1140	266.1960	0.00
21/10/2020	IGOV On 04-November-21			Index Future	266.83	266.8300	266.8300	266.8300	0.00
21/10/2020	IS05 On 17-December-20			Interest Rate Swap	93.97	93.9700	93.9700	93.9700	0.00
21/10/2020	IS05 On 16-March-21			Interest Rate Swap	92.13	92.1200	92.1300	92.1200	0.00
21/10/2020	IS05 On 15-June-21			Interest Rate Swap	90.18	90.1600	90.1800	90.1600	0.00
21/10/2020	IS05 On 21-September-21			Interest Rate Swap	89.00	88.9800	89.0000	88.9800	0.00
21/10/2020	IS05 On 21-December-21			Interest Rate Swap	90.15	90.1200	90.1500	90.1200	51.00
21/10/2020	IS05 On 15-March-22			Interest Rate Swap	89.45	89.4000	89.4500	89.4000	0.00
21/10/2020	IS05 On 21-June-22			Interest Rate Swap	89.43	89.3700	89.4300	89.3700	0.00
21/10/2020	IS05 On 20-September-22			Interest Rate Swap	92.44	92.3700	92.4400	92.3700	0.00
21/10/2020	IS05 On 20-December-22			Interest Rate Swap	92.83	92.7700	92.8300	92.7700	0.00
21/10/2020	IS05 On 22-March-23			Interest Rate Swap	85.14	85.1100	85.1400	85.1100	0.00
21/10/2020	IS05 On 20-June-23			Interest Rate Swap	90.65	90.6500	90.6500	90.6500	0.00
21/10/2020	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/10/2020	IS10 On 17-December-25			Interest Rate Swap	78.60	78.7400	78.6000	78.7400	0.00
21/10/2020	IS10 On 16-March-26			Interest Rate Swap	75.20	75.3400	75.2000	75.3400	0.00
21/10/2020	IS10 On 15-June-26			Interest Rate Swap	73.69	73.8400	73.6900	73.8400	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	IS10 On 21-September-26			Interest Rate Swap	75.83	75.9900	75.8300	75.9900	0.00
21/10/2020	IS10 On 21-December-26			Interest Rate Swap	79.98	80.1500	79.9800	80.1500	0.00
21/10/2020	IS10 On 15-March-27			Interest Rate Swap	78.57	78.7500	78.5700	78.7500	0.00
21/10/2020	IS10 On 21-June-27			Interest Rate Swap	80.79	80.9700	80.7900	80.9700	0.00
21/10/2020	IS10 On 20-September-27			Interest Rate Swap	86.76	86.9500	86.7600	86.9500	0.00
21/10/2020	IS10 On 20-December-27			Interest Rate Swap	87.30	87.5100	87.3000	87.5100	0.00
21/10/2020	IS10 On 22-March-28			Interest Rate Swap	80.44	80.6800	80.4400	80.6800	0.00
21/10/2020	IS10 On 20-June-28			Interest Rate Swap	88.48	88.7500	88.4800	88.7500	0.00
21/10/2020	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/10/2020	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/10/2020	JBAF On 21-October-20			Jibar Tradeable Future	3.33	96.6650	3.3330	96.6650	0.00
21/10/2020	JBAF On 18-November-20			Jibar Tradeable Future	3.33	96.6700	3.3300	96.6700	0.00
21/10/2020	JBAF On 15-December-20			Jibar Tradeable Future	3.20	96.8350	3.1950	96.8350	30,010.00
21/10/2020	JBAF On 20-January-21			Jibar Tradeable Future	3.14	96.8800	3.1400	96.8800	0.00
21/10/2020	JBAF On 17-February-21			Jibar Tradeable Future	3.09	96.9400	3.0900	96.9400	0.00
21/10/2020	JBAF On 17-March-21			Jibar Tradeable Future	3.10	96.9350	3.0950	96.9350	0.00
21/10/2020	JBAF On 21-April-21			Jibar Tradeable Future	3.03	96.9700	3.0300	96.9700	0.00
21/10/2020	JBAF On 15-June-21			Jibar Tradeable Future	3.11	96.9100	3.1100	96.9100	0.00
21/10/2020	JBAF On 15-September-21			Jibar Tradeable Future	3.20	96.7950	3.1950	96.7950	30,000.00
21/10/2020	JBAF On 15-December-21			Jibar Tradeable Future	3.36	96.6600	3.3550	96.6600	0.00
21/10/2020	JBAF On 16-March-22			Jibar Tradeable Future	3.44	96.6000	3.4400	96.6000	0.00
21/10/2020	JBAF On 15-June-22			Jibar Tradeable Future	3.89	96.1050	3.8850	96.1050	0.00
21/10/2020	JBAF On 21-September-22			Jibar Tradeable Future	4.18	95.7800	4.1750	95.7800	0.00
21/10/2020	R023 On 05-November-20			Bond Future	4.32	108.9587	4.3215	108.9587	33,577.00
21/10/2020	R023 On 05-November-20	7.46	Call	Bond Future	6846	7	6846	7	0.00
21/10/2020	R023 On 05-November-20	7.47	Call	Bond Future	6867	7	6867	7	0.00
21/10/2020	R023 On 05-November-20	7.45	Call	Bond Future	6825	7	6825	7	0.00
21/10/2020	R023 On 05-November-20	7.45	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 05-November-20	7.46	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 05-November-20	7.47	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 04-February-21			Bond Future	4.38	110.0261	4.3764	110.0261	3,370.00
21/10/2020	R023 On 04-February-21	6.32	Call	Bond Future	3844	4	3844	4	0.00
21/10/2020	R023 On 04-February-21	6.34	Call	Bond Future	3882	4	3882	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R023 On 04-February-21	6.33	Call	Bond Future	3863	4	3863	4	0.00
21/10/2020	R023 On 04-February-21	6.33	Put	Bond Future	1	0	1	0	0.00
21/10/2020	R023 On 04-February-21	6.32	Put	Bond Future	1	0	1	0	0.00
21/10/2020	R023 On 04-February-21	6.34	Put	Bond Future	1	0	1	0	0.00
21/10/2020	R023 On 06-May-21			Bond Future	4.38	107.2993	4.3813	107.2993	0.00
21/10/2020	R023 On 06-May-21	7.56	Call	Bond Future	5476	5	5476	5	0.00
21/10/2020	R023 On 06-May-21	7.58	Call	Bond Future	5509	6	5509	6	0.00
21/10/2020	R023 On 06-May-21	7.57	Call	Bond Future	5493	6	5493	6	0.00
21/10/2020	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 05-August-21			Bond Future	4.38	108.4690	4.3810	108.4690	0.00
21/10/2020	R023 On 05-August-21	5.31	Call	Bond Future	1588	2	1588	2	0.00
21/10/2020	R023 On 05-August-21	5.30	Call	Bond Future	1575	2	1575	2	0.00
21/10/2020	R023 On 05-August-21	5.29	Call	Bond Future	1563	2	1563	2	0.00
21/10/2020	R023 On 05-August-21	5.30	Put	Bond Future	175	0	175	0	0.00
21/10/2020	R023 On 05-August-21	5.29	Put	Bond Future	177	0	177	0	0.00
21/10/2020	R023 On 05-August-21	5.31	Put	Bond Future	173	0	173	0	0.00
21/10/2020	R023 On 04-November-21			Bond Future	4.44	105.6501	4.4440	105.6501	0.00
21/10/2020	R023 On 04-November-21	4.90	Call	Bond Future	588	1	588	1	0.00
21/10/2020	R023 On 04-November-21	4.91	Call	Bond Future	601	1	601	1	0.00
21/10/2020	R023 On 04-November-21	4.92	Call	Bond Future	614	1	614	1	0.00
21/10/2020	R023 On 04-November-21	4.92	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 04-November-21	4.90	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R023 On 04-November-21	4.91	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R035 On 05-November-20			Bond Future	11.12	85.5131	11.1205	85.5131	99,677.00
21/10/2020	R035 On 05-November-20	10.33	Call	Bond Future	42	0	42	0	0.00
21/10/2020	R035 On 05-November-20	10.34	Call	Bond Future	45	0	45	0	0.00
21/10/2020	R035 On 05-November-20	10.32	Call	Bond Future	40	0	40	0	0.00
21/10/2020	R035 On 05-November-20	10.32	Put	Bond Future	5257	6	5257	6	0.00
21/10/2020	R035 On 05-November-20	10.33	Put	Bond Future	5192	5	5192	5	0.00
21/10/2020	R035 On 05-November-20	10.34	Put	Bond Future	5126	5	5126	5	0.00
21/10/2020	R035 On 04-February-21			Bond Future	11.37	86.3508	11.3702	86.3508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R035 On 04-February-21	10.14	Call	Bond Future	778	1	778	1	0.00
21/10/2020	R035 On 04-February-21	10.06	Call	Bond Future	693	1	693	1	0.00
21/10/2020	R035 On 04-February-21	10.05	Call	Bond Future	682	1	682	1	0.00
21/10/2020	R035 On 04-February-21	11.14	Call	Bond Future	2732	3	2732	3	0.00
21/10/2020	R035 On 04-February-21	10.04	Call	Bond Future	672	1	672	1	0.00
21/10/2020	R035 On 04-February-21	10.05	Put	Bond Future	9246	10	9246	10	0.00
21/10/2020	R035 On 04-February-21	10.04	Put	Bond Future	9306	10	9306	10	0.00
21/10/2020	R035 On 04-February-21	10.14	Put	Bond Future	8717	9	8717	9	650.00
21/10/2020	R035 On 04-February-21	11.14	Put	Bond Future	4138	4	4138	4	650.00
21/10/2020	R035 On 04-February-21	10.06	Put	Bond Future	9186	9	9186	9	0.00
21/10/2020	R035 On 06-May-21			Bond Future	11.61	82.8031	11.6103	82.8031	0.00
21/10/2020	R035 On 06-May-21	12.35	Call	Bond Future	6775	7	6775	7	0.00
21/10/2020	R035 On 06-May-21	11.55	Call	Bond Future	4096	4	4096	4	0.00
21/10/2020	R035 On 06-May-21	12.77	Call	Bond Future	8385	8	8385	8	0.00
21/10/2020	R035 On 06-May-21	12.37	Call	Bond Future	6850	7	6850	7	0.00
21/10/2020	R035 On 06-May-21	10.24	Call	Bond Future	1263	1	1263	1	793.00
21/10/2020	R035 On 06-May-21	12.02	Call	Bond Future	5587	5	5587	5	0.00
21/10/2020	R035 On 06-May-21	12.36	Call	Bond Future	6813	7	6813	7	0.00
21/10/2020	R035 On 06-May-21	10.81	Call	Bond Future	2188	2	2188	2	1,650.00
21/10/2020	R035 On 06-May-21	11.32	Call	Bond Future	3442	3	3442	3	0.00
21/10/2020	R035 On 06-May-21	11.32	Put	Bond Future	5166	5	5166	5	793.00
21/10/2020	R035 On 06-May-21	12.02	Put	Bond Future	3243	3	3243	3	793.00
21/10/2020	R035 On 06-May-21	10.81	Put	Bond Future	7074	7	7074	7	0.00
21/10/2020	R035 On 06-May-21	12.36	Put	Bond Future	2598	3	2598	3	0.00
21/10/2020	R035 On 06-May-21	11.55	Put	Bond Future	4450	5	4450	5	1,650.00
21/10/2020	R035 On 06-May-21	12.77	Put	Bond Future	2003	2	2003	2	1,650.00
21/10/2020	R035 On 06-May-21	12.35	Put	Bond Future	2615	3	2615	3	0.00
21/10/2020	R035 On 06-May-21	10.24	Put	Bond Future	9893	10	9893	10	0.00
21/10/2020	R035 On 06-May-21	12.37	Put	Bond Future	2582	3	2582	3	0.00
21/10/2020	R035 On 05-August-21			Bond Future	11.87	83.7061	11.8670	83.7061	0.00
21/10/2020	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
21/10/2020	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
21/10/2020	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R035 On 05-August-21	5.30	Put	Bond Future	54193	55	54193	55	0.00
21/10/2020	R035 On 05-August-21	5.31	Put	Bond Future	54076	54	54076	54	0.00
21/10/2020	R035 On 05-August-21	5.29	Put	Bond Future	54310	55	54310	55	0.00
21/10/2020	R035 On 04-November-21			Bond Future	12.14	80.0717	12.1422	80.0717	0.00
21/10/2020	R035 On 04-November-21	12.52	Call	Bond Future	2027	2	2027	2	0.00
21/10/2020	R035 On 04-November-21	12.53	Call	Bond Future	2080	2	2080	2	0.00
21/10/2020	R035 On 04-November-21	12.51	Call	Bond Future	1975	2	1975	2	0.00
21/10/2020	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 05-November-20			Bond Future	7.04	120.8711	7.0441	120.8711	86,186.00
21/10/2020	R186 On 05-November-20	8.66	Call	Bond Future	8338	8	8338	8	0.00
21/10/2020	R186 On 05-November-20	7.00	Call	Bond Future	571	1	571	1	1,200.00
21/10/2020	R186 On 05-November-20	8.65	Call	Bond Future	8289	8	8289	8	0.00
21/10/2020	R186 On 05-November-20	7.50	Call	Bond Future	2502	2	2502	2	80.00
21/10/2020	R186 On 05-November-20	7.84	Call	Bond Future	4211	4	4211	4	0.00
21/10/2020	R186 On 05-November-20	8.34	Call	Bond Future	6748	7	6748	7	0.00
21/10/2020	R186 On 05-November-20	9.26	Call	Bond Future	11241	11	11241	11	0.00
21/10/2020	R186 On 05-November-20	6.50	Call	Bond Future	25	0	25	0	80.00
21/10/2020	R186 On 05-November-20	8.00	Call	Bond Future	5028	5	5028	5	1,200.00
21/10/2020	R186 On 05-November-20	8.64	Call	Bond Future	8240	8	8240	8	0.00
21/10/2020	R186 On 05-November-20	7.84	Put	Bond Future	7	0	7	0	0.00
21/10/2020	R186 On 05-November-20	9.26	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 05-November-20	6.50	Put	Bond Future	3013	3	3013	3	0.00
21/10/2020	R186 On 05-November-20	7.50	Put	Bond Future	69	0	69	0	0.00
21/10/2020	R186 On 05-November-20	8.65	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 05-November-20	8.34	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 05-November-20	8.00	Put	Bond Future	2	0	2	0	0.00
21/10/2020	R186 On 05-November-20	8.64	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 05-November-20	8.66	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 05-November-20	7.00	Put	Bond Future	809	1	809	1	0.00
21/10/2020	R186 On 04-February-21			Bond Future	7.22	116.7771	7.2178	116.7771	181.00
21/10/2020	R186 On 04-February-21	8.15	Call	Bond Future	5193	5	5193	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R186 On 04-February-21	8.00	Call	Bond Future	4587	4	4587	4	0.00
21/10/2020	R186 On 04-February-21	8.17	Call	Bond Future	5275	5	5275	5	0.00
21/10/2020	R186 On 04-February-21	8.16	Call	Bond Future	5234	5	5234	5	0.00
21/10/2020	R186 On 04-February-21	8.17	Put	Bond Future	492	1	492	1	0.00
21/10/2020	R186 On 04-February-21	8.00	Put	Bond Future	638	1	638	1	15,177.00
21/10/2020	R186 On 04-February-21	8.16	Put	Bond Future	499	1	499	1	0.00
21/10/2020	R186 On 04-February-21	8.15	Put	Bond Future	507	1	507	1	0.00
21/10/2020	R186 On 06-May-21			Bond Future	7.39	118.0304	7.3873	118.0304	0.00
21/10/2020	R186 On 06-May-21	10.78	Call	Bond Future	15268	15	15268	15	0.00
21/10/2020	R186 On 06-May-21	10.77	Call	Bond Future	15227	15	15227	15	0.00
21/10/2020	R186 On 06-May-21	10.76	Call	Bond Future	15186	15	15186	15	0.00
21/10/2020	R186 On 06-May-21	10.77	Put	Bond Future	12	0	12	0	0.00
21/10/2020	R186 On 06-May-21	10.76	Put	Bond Future	12	0	12	0	0.00
21/10/2020	R186 On 06-May-21	10.78	Put	Bond Future	11	0	11	0	0.00
21/10/2020	R186 On 05-August-21			Bond Future	7.57	114.0360	7.5723	114.0360	0.00
21/10/2020	R186 On 05-August-21	8.61	Call	Bond Future	5581	5	5581	5	0.00
21/10/2020	R186 On 05-August-21	8.62	Call	Bond Future	5615	6	5615	6	0.00
21/10/2020	R186 On 05-August-21	8.63	Call	Bond Future	5649	6	5649	6	0.00
21/10/2020	R186 On 05-August-21	8.63	Put	Bond Future	833	1	833	1	0.00
21/10/2020	R186 On 05-August-21	8.61	Put	Bond Future	854	1	854	1	0.00
21/10/2020	R186 On 05-August-21	8.62	Put	Bond Future	843	1	843	1	0.00
21/10/2020	R186 On 04-November-21			Bond Future	7.79	115.1779	7.7877	115.1779	0.00
21/10/2020	R186 On 04-November-21	8.11	Call	Bond Future	1420	1	1420	1	0.00
21/10/2020	R186 On 04-November-21	8.10	Call	Bond Future	1377	1	1377	1	0.00
21/10/2020	R186 On 04-November-21	8.09	Call	Bond Future	1333	1	1333	1	0.00
21/10/2020	R186 On 04-November-21	8.10	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 04-November-21	8.09	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R186 On 04-November-21	8.11	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R197 On 05-November-20			Bond Future	316.70	316.0762	316.6982	316.0762	2,902.00
21/10/2020	R197 On 04-February-21			Bond Future	312.03	311.4044	312.0288	311.4044	1,400.00
21/10/2020	R197 On 06-May-21			Bond Future	315.45	314.8202	315.4472	314.8202	0.00
21/10/2020	R197 On 05-August-21			Bond Future	310.96	310.3275	310.9602	310.3275	0.00
21/10/2020	R197 On 04-November-21			Bond Future	314.15	313.5088	314.1492	313.5088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R202 On 05-November-20			Bond Future	213.32	213.0363	213.3174	213.0363	6,003.00
21/10/2020	R202 On 04-February-21			Bond Future	211.29	211.0082	211.2898	211.0082	1,904.00
21/10/2020	R202 On 06-May-21			Bond Future	213.60	213.3227	213.6043	213.3227	0.00
21/10/2020	R202 On 05-August-21			Bond Future	211.73	211.4497	211.7336	211.4497	0.00
21/10/2020	R202 On 04-November-21			Bond Future	213.91	213.6179	213.9054	213.6179	0.00
21/10/2020	R208 On 05-November-20			Bond Future	3.50	102.0312	3.4990	102.0312	7,525.00
21/10/2020	R208 On 05-November-20	4.79	Call	Bond Future	499	1	499	1	0.00
21/10/2020	R208 On 05-November-20	4.78	Call	Bond Future	496	1	496	1	0.00
21/10/2020	R208 On 05-November-20	4.77	Call	Bond Future	492	1	492	1	0.00
21/10/2020	R208 On 05-November-20	4.78	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R208 On 05-November-20	4.77	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R208 On 05-November-20	4.79	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R209 On 05-November-20			Bond Future	10.89	66.1899	10.8944	66.1899	28,016.00
21/10/2020	R209 On 05-November-20	10.00	Call	Bond Future	25	0	25	0	0.00
21/10/2020	R209 On 05-November-20	10.02	Call	Bond Future	28	0	28	0	0.00
21/10/2020	R209 On 05-November-20	10.01	Call	Bond Future	26	0	26	0	0.00
21/10/2020	R209 On 05-November-20	10.01	Put	Bond Future	5119	5	5119	5	0.00
21/10/2020	R209 On 05-November-20	10.02	Put	Bond Future	5060	5	5060	5	0.00
21/10/2020	R209 On 05-November-20	10.00	Put	Bond Future	5178	5	5178	5	0.00
21/10/2020	R209 On 04-February-21			Bond Future	11.11	66.8383	11.1057	66.8383	0.00
21/10/2020	R209 On 04-February-21	10.11	Call	Bond Future	1043	1	1043	1	0.00
21/10/2020	R209 On 04-February-21	10.12	Call	Bond Future	1056	1	1056	1	0.00
21/10/2020	R209 On 04-February-21	10.10	Call	Bond Future	1030	1	1030	1	0.00
21/10/2020	R209 On 04-February-21	10.10	Put	Bond Future	6698	7	6698	7	0.00
21/10/2020	R209 On 04-February-21	10.11	Put	Bond Future	6652	7	6652	7	0.00
21/10/2020	R209 On 04-February-21	10.12	Put	Bond Future	6605	7	6605	7	0.00
21/10/2020	R209 On 06-May-21			Bond Future	11.31	64.4154	11.3144	64.4154	2,975.00
21/10/2020	R209 On 06-May-21	10.25	Call	Bond Future	1559	2	1559	2	5,825.00
21/10/2020	R209 On 06-May-21	11.25	Call	Bond Future	3641	4	3641	4	0.00
21/10/2020	R209 On 06-May-21	12.22	Call	Bond Future	6560	6	6560	6	0.00
21/10/2020	R209 On 06-May-21	12.24	Call	Bond Future	6627	6	6627	6	0.00
21/10/2020	R209 On 06-May-21	12.25	Call	Bond Future	6660	6	6660	6	0.00
21/10/2020	R209 On 06-May-21	12.23	Call	Bond Future	6593	6	6593	6	0.00

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21/10/2020	R209 On 06-May-21	12.22	Put	Bond Future	2125	2	2125	2	0.00
21/10/2020	R209 On 06-May-21	12.24	Put	Bond Future	2099	2	2099	2	0.00
21/10/2020	R209 On 06-May-21	12.25	Put	Bond Future	2087	2	2087	2	8,150.00
21/10/2020	R209 On 06-May-21	12.23	Put	Bond Future	2112	2	2112	2	0.00
21/10/2020	R209 On 06-May-21	11.25	Put	Bond Future	3975	4	3975	4	8,150.00
21/10/2020	R209 On 06-May-21	10.25	Put	Bond Future	7412	8	7412	8	0.00
21/10/2020	R209 On 05-August-21			Bond Future	11.53	65.1180	11.5324	65.1180	0.00
21/10/2020	R209 On 05-August-21	11.80	Call	Bond Future	4531	4	4531	4	0.00
21/10/2020	R209 On 05-August-21	11.79	Call	Bond Future	4503	4	4503	4	0.00
21/10/2020	R209 On 05-August-21	11.81	Call	Bond Future	4560	4	4560	4	0.00
21/10/2020	R209 On 05-August-21	11.79	Put	Bond Future	3229	3	3229	3	0.00
21/10/2020	R209 On 05-August-21	11.80	Put	Bond Future	3209	3	3209	3	0.00
21/10/2020	R209 On 05-August-21	11.81	Put	Bond Future	3189	3	3189	3	0.00
21/10/2020	R209 On 04-November-21			Bond Future	11.77	62.6311	11.7655	62.6311	0.00
21/10/2020	R209 On 04-November-21	12.19	Call	Bond Future	2020	2	2020	2	0.00
21/10/2020	R209 On 04-November-21	12.17	Call	Bond Future	1927	2	1927	2	0.00
21/10/2020	R209 On 04-November-21	12.18	Call	Bond Future	1974	2	1974	2	0.00
21/10/2020	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R210 On 05-November-20			Bond Future	187.83	187.8390	187.8274	187.8390	1,586.00
21/10/2020	R210 On 04-February-21			Bond Future	189.71	189.7257	189.7119	189.7257	644.00
21/10/2020	R210 On 06-May-21			Bond Future	189.08	189.0941	189.0777	189.0941	0.00
21/10/2020	R210 On 05-August-21			Bond Future	191.18	191.2005	191.1830	191.2005	0.00
21/10/2020	R210 On 04-November-21			Bond Future	190.41	190.4240	190.4070	190.4240	0.00
21/10/2020	R212 On 05-November-20			Bond Future	170.98	170.7824	170.9762	170.7824	7,139.00
21/10/2020	R212 On 04-February-21			Bond Future	170.39	170.2009	170.3946	170.2009	1,526.00
21/10/2020	R212 On 06-May-21			Bond Future	172.26	172.0680	172.2615	172.0680	0.00
21/10/2020	R212 On 05-August-21			Bond Future	171.85	171.6539	171.8489	171.6539	0.00
21/10/2020	R212 On 04-November-21			Bond Future	173.61	173.4140	173.6116	173.4140	0.00
21/10/2020	R213 On 05-November-20			Bond Future	9.80	83.2553	9.7960	83.2553	16,600.00
21/10/2020	R213 On 05-November-20	9.59	Call	Bond Future	501	0	501	0	0.00
21/10/2020	R213 On 05-November-20	9.60	Call	Bond Future	520	0	520	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R213 On 05-November-20	9.61	Call	Bond Future	539	0	539	0	0.00
21/10/2020	R213 On 05-November-20	9.61	Put	Bond Future	1593	2	1593	2	0.00
21/10/2020	R213 On 05-November-20	9.59	Put	Bond Future	1669	2	1669	2	0.00
21/10/2020	R213 On 05-November-20	9.60	Put	Bond Future	1631	2	1631	2	0.00
21/10/2020	R213 On 04-February-21			Bond Future	10.02	84.0708	10.0168	84.0708	0.00
21/10/2020	R213 On 04-February-21	9.41	Call	Bond Future	1418	1	1418	1	0.00
21/10/2020	R213 On 04-February-21	9.40	Call	Bond Future	1400	1	1400	1	0.00
21/10/2020	R213 On 04-February-21	9.39	Call	Bond Future	1381	1	1381	1	0.00
21/10/2020	R213 On 04-February-21	9.40	Put	Bond Future	4851	5	4851	5	0.00
21/10/2020	R213 On 04-February-21	9.39	Put	Bond Future	4891	5	4891	5	0.00
21/10/2020	R213 On 04-February-21	9.41	Put	Bond Future	4812	5	4812	5	0.00
21/10/2020	R213 On 06-May-21			Bond Future	10.23	81.4438	10.2282	81.4438	0.00
21/10/2020	R213 On 06-May-21	11.90	Call	Bond Future	9113	9	9113	9	0.00
21/10/2020	R213 On 06-May-21	11.91	Call	Bond Future	9149	9	9149	9	0.00
21/10/2020	R213 On 06-May-21	11.89	Call	Bond Future	9076	9	9076	9	0.00
21/10/2020	R213 On 06-May-21	11.89	Put	Bond Future	892	1	892	1	0.00
21/10/2020	R213 On 06-May-21	11.90	Put	Bond Future	883	1	883	1	0.00
21/10/2020	R213 On 06-May-21	11.91	Put	Bond Future	874	1	874	1	0.00
21/10/2020	R213 On 05-August-21			Bond Future	10.45	82.3318	10.4550	82.3318	0.00
21/10/2020	R213 On 05-August-21	10.86	Call	Bond Future	4640	5	4640	5	0.00
21/10/2020	R213 On 05-August-21	10.85	Call	Bond Future	4609	4	4609	4	0.00
21/10/2020	R213 On 05-August-21	10.84	Call	Bond Future	4578	4	4578	4	0.00
21/10/2020	R213 On 05-August-21	10.85	Put	Bond Future	2620	3	2620	3	0.00
21/10/2020	R213 On 05-August-21	10.84	Put	Bond Future	2639	3	2639	3	0.00
21/10/2020	R213 On 05-August-21	10.86	Put	Bond Future	2601	3	2601	3	0.00
21/10/2020	R213 On 04-November-21			Bond Future	10.70	79.6288	10.7029	79.6288	0.00
21/10/2020	R213 On 04-November-21	11.10	Call	Bond Future	1936	2	1936	2	0.00
21/10/2020	R213 On 04-November-21	11.11	Call	Bond Future	1984	2	1984	2	0.00
21/10/2020	R213 On 04-November-21	11.09	Call	Bond Future	1888	2	1888	2	0.00
21/10/2020	R213 On 04-November-21	11.11	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R213 On 04-November-21	11.09	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R213 On 04-November-21	11.10	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R214 On 05-November-20			Bond Future	11.31	63.0508	11.3052	63.0508	17,463.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R214 On 05-November-20	10.25	Call	Bond Future	12	0	12	0	0.00
21/10/2020	R214 On 05-November-20	10.26	Call	Bond Future	12	0	12	0	0.00
21/10/2020	R214 On 05-November-20	10.24	Call	Bond Future	11	0	11	0	0.00
21/10/2020	R214 On 05-November-20	10.24	Put	Bond Future	6245	7	6245	7	0.00
21/10/2020	R214 On 05-November-20	10.25	Put	Bond Future	6182	6	6182	6	0.00
21/10/2020	R214 On 05-November-20	10.26	Put	Bond Future	6120	6	6120	6	0.00
21/10/2020	R214 On 04-February-21			Bond Future	11.52	63.6685	11.5218	63.6685	0.00
21/10/2020	R214 On 04-February-21	10.31	Call	Bond Future	859	1	859	1	0.00
21/10/2020	R214 On 04-February-21	10.33	Call	Bond Future	881	1	881	1	0.00
21/10/2020	R214 On 04-February-21	10.32	Call	Bond Future	870	1	870	1	0.00
21/10/2020	R214 On 04-February-21	10.32	Put	Bond Future	7751	8	7751	8	0.00
21/10/2020	R214 On 04-February-21	10.33	Put	Bond Future	7700	8	7700	8	0.00
21/10/2020	R214 On 04-February-21	10.31	Put	Bond Future	7802	8	7802	8	0.00
21/10/2020	R214 On 06-May-21			Bond Future	11.73	61.0747	11.7287	61.0747	0.00
21/10/2020	R214 On 06-May-21	12.27	Call	Bond Future	5420	5	5420	5	0.00
21/10/2020	R214 On 06-May-21	12.26	Call	Bond Future	5390	5	5390	5	0.00
21/10/2020	R214 On 06-May-21	12.25	Call	Bond Future	5359	5	5359	5	0.00
21/10/2020	R214 On 06-May-21	12.26	Put	Bond Future	2774	3	2774	3	0.00
21/10/2020	R214 On 06-May-21	12.25	Put	Bond Future	2791	3	2791	3	0.00
21/10/2020	R214 On 06-May-21	12.27	Put	Bond Future	2757	3	2757	3	0.00
21/10/2020	R214 On 05-August-21			Bond Future	11.95	61.7408	11.9483	61.7408	0.00
21/10/2020	R214 On 05-August-21	12.01	Call	Bond Future	4056	4	4056	4	0.00
21/10/2020	R214 On 05-August-21	12.02	Call	Bond Future	4082	4	4082	4	0.00
21/10/2020	R214 On 05-August-21	12.03	Call	Bond Future	4108	4	4108	4	0.00
21/10/2020	R214 On 05-August-21	12.02	Put	Bond Future	3729	4	3729	4	0.00
21/10/2020	R214 On 05-August-21	12.03	Put	Bond Future	3706	4	3706	4	0.00
21/10/2020	R214 On 05-August-21	12.01	Put	Bond Future	3752	4	3752	4	0.00
21/10/2020	R214 On 04-November-21			Bond Future	12.18	59.0833	12.1819	59.0833	0.00
21/10/2020	R214 On 04-November-21	12.48	Call	Bond Future	1403	1	1403	1	0.00
21/10/2020	R214 On 04-November-21	12.47	Call	Bond Future	1357	1	1357	1	0.00
21/10/2020	R214 On 04-November-21	12.46	Call	Bond Future	1311	1	1311	1	0.00
21/10/2020	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2020	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R248 On 05-November-20			Bond Future	11.61	77.8560	11.6077	77.8560	113,043.00
21/10/2020	R248 On 05-November-20	10.04	Call	Bond Future	0	0	0	0	0.00
21/10/2020	R248 On 05-November-20	11.00	Call	Bond Future	126	0	126	0	950.00
21/10/2020	R248 On 05-November-20	10.00	Call	Bond Future	0	0	0	0	950.00
21/10/2020	R248 On 05-November-20	10.03	Call	Bond Future	0	0	0	0	0.00
21/10/2020	R248 On 05-November-20	10.02	Call	Bond Future	0	0	0	0	0.00
21/10/2020	R248 On 05-November-20	10.03	Put	Bond Future	11613	12	11613	12	0.00
21/10/2020	R248 On 05-November-20	10.02	Put	Bond Future	11696	12	11696	12	0.00
21/10/2020	R248 On 05-November-20	10.00	Put	Bond Future	11863	12	11863	12	0.00
21/10/2020	R248 On 05-November-20	10.04	Put	Bond Future	11529	12	11529	12	0.00
21/10/2020	R248 On 05-November-20	11.00	Put	Bond Future	4261	5	4261	5	0.00
21/10/2020	R248 On 04-February-21			Bond Future	11.84	78.6187	11.8407	78.6187	0.00
21/10/2020	R248 On 04-February-21	11.50	Call	Bond Future	2601	2	2601	2	2,590.00
21/10/2020	R248 On 04-February-21	10.75	Call	Bond Future	1006	1	1006	1	2,590.00
21/10/2020	R248 On 04-February-21	10.46	Call	Bond Future	659	1	659	1	0.00
21/10/2020	R248 On 04-February-21	10.47	Call	Bond Future	669	1	669	1	0.00
21/10/2020	R248 On 04-February-21	10.48	Call	Bond Future	679	1	679	1	0.00
21/10/2020	R248 On 04-February-21	10.48	Put	Bond Future	10154	10	10154	10	0.00
21/10/2020	R248 On 04-February-21	10.46	Put	Bond Future	10289	11	10289	11	0.00
21/10/2020	R248 On 04-February-21	10.47	Put	Bond Future	10222	11	10222	11	0.00
21/10/2020	R248 On 04-February-21	10.75	Put	Bond Future	8437	9	8437	9	0.00
21/10/2020	R248 On 04-February-21	11.50	Put	Bond Future	4790	5	4790	5	0.00
21/10/2020	R248 On 06-May-21			Bond Future	12.06	75.0511	12.0643	75.0511	0.00
21/10/2020	R248 On 06-May-21	12.34	Call	Bond Future	5513	5	5513	5	0.00
21/10/2020	R248 On 06-May-21	12.36	Call	Bond Future	5582	5	5582	5	0.00
21/10/2020	R248 On 06-May-21	12.35	Call	Bond Future	5548	5	5548	5	0.00
21/10/2020	R248 On 06-May-21	12.35	Put	Bond Future	3854	4	3854	4	0.00
21/10/2020	R248 On 06-May-21	12.36	Put	Bond Future	3830	4	3830	4	0.00
21/10/2020	R248 On 06-May-21	12.34	Put	Bond Future	3878	4	3878	4	0.00
21/10/2020	R248 On 05-August-21			Bond Future	12.30	75.8697	12.3029	75.8697	0.00
21/10/2020	R248 On 05-August-21	12.51	Call	Bond Future	5093	5	5093	5	0.00
21/10/2020	R248 On 05-August-21	12.52	Call	Bond Future	5126	5	5126	5	0.00

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21/10/2020	R248 On 05-August-21	12.50	Call	Bond Future	5061	5	5061	5	0.00
21/10/2020	R248 On 05-August-21	12.52	Put	Bond Future	3878	4	3878	4	0.00
21/10/2020	R248 On 05-August-21	12.50	Put	Bond Future	3926	4	3926	4	0.00
21/10/2020	R248 On 05-August-21	12.51	Put	Bond Future	3902	4	3902	4	0.00
21/10/2020	R248 On 04-November-21			Bond Future	12.56	72.2197	12.5569	72.2197	0.00
21/10/2020	R248 On 04-November-21	12.83	Call	Bond Future	1508	1	1508	1	0.00
21/10/2020	R248 On 04-November-21	12.85	Call	Bond Future	1616	1	1616	1	0.00
21/10/2020	R248 On 04-November-21	12.84	Call	Bond Future	1562	1	1562	1	0.00
21/10/2020	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
21/10/2020	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00